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## A continuous version of Gale's feasibility theorem

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### 1. Introduction

There are several approaches to formulate flow problems on continuous networks. In this paper, using a formulation due to Iri (1979) and Strang (1983), we establish a continuous version of Gale's feasibility theorem [1].

The theorem is known as the "Supply - Demand Theorem" in a special case. By means of a cut capacity, this gives a necessary and sufficient condition for an existence of feasible flows.

Let us recall our formulation of continuous network and state a continuous version of the Supply - Demand Theorem. As for a discrete version, one can refer to Ford and Fulderson's book (1962). In this discussion, we assume that all functions and sets are sufficiently smooth. Let  $\Omega$  be a bounded domain of  $n$ -dimensional Euclidean space  $R^n$  and  $\partial\Omega$  be the boundary. Let  $A, B$  be disjoint subsets of  $\partial\Omega$  which are regarded as a source and a sink. In our continuous network, every flow is represented by a vector field and every feasible flow  $\sigma$  satisfies the capacity constraint which is written as

$$\sigma(x) \in \Gamma(x) \text{ for all } x \in \Omega,$$

where  $\Gamma$  is a set-valued mapping from  $\Omega$  to  $R^n$ . The flow value of  $\sigma$  is defined by  $\sigma \cdot \nu$  on  $\partial\Omega$ . We call  $\Omega$  with this capacity constraint a continuous network.

Furthermore, every cut is identified with a subset of  $\Omega$  in our network. Let  $S$  be a cut and  $\nu^S$  be the unit outer normal to  $S$ . Then the cut capacity  $C(S)$  is defined by

$$C(S) = \int_{\Omega \cap \partial S} \beta(\nu^S(x), x) ds(x),$$

where

$$\beta(v, x) = \sup_{w \in \Gamma(x)} v \cdot w$$

for  $v \in R^n$  and  $ds$  is the surface element. If the capacity constraint is isotropic, that is,  $\Gamma(x) = \{w \in R^n \mid |w| \leq c(x)\}$  with some nonnegative function  $c(x)$ , then

$$C(S) = \int_{\Omega \cap \partial S} c(x) ds(x).$$

Let  $a, b$  be real-valued functions on  $A, B$  respectively and let  $\nu$  be the unit outer normal to  $\Omega$ . Then the problem of supply-demand in a simple case is stated as follows:

$$\begin{aligned}
 \text{(SD)} \quad & \text{Find } \sigma \text{ such that} \\
 & \sigma(x) \in \Gamma(x) \text{ for all } x \in \Omega, \\
 & \operatorname{div} \sigma = 0 \text{ on } \Omega, \quad -\sigma \cdot \nu = 0 \text{ on } \partial\Omega - (A \cap B), \\
 & -\sigma \cdot \nu \leq a \text{ on } A, \quad \sigma \cdot \nu \geq b \text{ on } B.
 \end{aligned}$$

The Supply-Demand theorem assures that (SD) has a solution if and only if

$$\text{(G)} \quad C(S) \geq \int_{B \cap \partial S} b ds - \int_{A \cap \partial S} a ds \quad \text{for each cut } S.$$

This can be proved by the aid of a continuous version of max-flow min-cut theorem under some assumptions. However, we can not apply the same method to a variant of (SD), which is called a symmetric type by Ford and Fulkerson.

On the other hand, Neumann [5] and Oettli and Yamasaki [8] investigated a problem of feasibility of flows and proved similar results in their own network formulations. Their method is based on a generalized Hahn-Banach Theorem and is applicable even for a symmetric supply-demand problem. In the next section, we give a concrete formulation of our problem in a more general form than (SD), and give a corresponding condition which is equivalent with an existence of solutions for the problem under suitable assumptions. Finally in §3, we consider (SD) as a special case and examine the assumptions.

## 2. Problem setting and a main theorem

Let  $\Omega$  be a bounded domain in  $n$ -dimensional Euclidean space  $R^n$  with Lipschitz boundary  $\partial\Omega$ . One can consider  $n-1$ -dimensional surface measure on  $\partial\Omega$  which is equal to  $n-1$ -dimensional Hausdorff measure  $H_{n-1}$  on  $\partial\Omega$ . We note that the unit outer normal  $\nu$  to  $\Omega$  is defined and essentially bounded measurable on  $\partial\Omega$  with respect to  $H_{n-1}$ . Let  $\Gamma$  be a set-valued mapping from  $\Omega$  to  $R^n$  which satisfies the following two conditions:

- (H1)  $\Gamma(x)$  is a compact convex set containing 0 for all  $x \in \Omega$ .
- (H2) Let  $\varepsilon > 0$  and  $\Omega_0$  be a compact subset of  $\Omega$ .

Then there is  $\delta > 0$  such that

$$\Gamma(x) \subset \Gamma(y) + B(0, \varepsilon) \text{ if } x, y \in \Omega_0 \text{ and } |x - y| < \delta.$$

In what follows, we assume that each feasible flow is represented by an essentially bounded vector field  $\sigma$  on  $\Omega$  satisfying the following capacity constraints:

$$\sigma(x) \in \Gamma(x) \quad \text{for a.e. } x \in \Omega.$$

Furthermore if  $\operatorname{div} \sigma \in L^n(\Omega)$ , then  $\sigma \cdot \nu$  can be defined as a function in  $L^\infty(\partial\Omega)$  in a weak sense by Kohn and Temam [2]. Let  $F \in L^n(\Omega)$  and  $\lambda, \mu \in L^\infty(\partial\Omega)$  with  $\lambda \leq \mu$ . Then for the quintuple  $(\Omega, \Gamma, F, \mu, \lambda)$ , our problem is stated as follows:

- (P) Find  $\sigma \in L^\infty(\Omega; R^n)$  such that  $\sigma(x) \in \Gamma(x)$  for a.e.  $x \in \Omega$ ,  
 $\operatorname{div} \sigma = F$  a.e. on  $\Omega$  and  $\lambda \leq \sigma \cdot \nu \leq \mu$   $H_{n-1}$ -a.e. on  $\partial\Omega$

Problem (SD) considered in §1 can be written in this form with  $F = 0$ .

To specify the class of cuts, we consider the space  $BV(\Omega)$  of functions of bounded variation on  $\Omega$ :

$$BV(\Omega) = \{u \in L^1(\Omega) \mid \nabla u \text{ is a Radon measure of bounded variation on } \Omega\},$$

where  $\nabla u = (\partial u / \partial x_1, \dots, \partial u / \partial x_n)$  is understood in the sense of distribution. We denote the characteristic function of a subset  $S$  of  $\Omega$  by  $\chi_S$  and set

$$Q = \{S \subset \Omega \mid \chi_S \in BV(\Omega)\}.$$

Let  $S \in Q$ . Then the reduced boundary  $\partial^* S$  of  $S$  is the set of all  $x \in \partial S$  where Federer's normal  $\nu = \nu(x)$  to  $S$  exists. It is known that  $\partial^* S$  is a measurable set with respect to both the measure of total variation of  $|\nabla \chi_S|$  and  $H_{n-1}$ ,  $|\nabla \chi_S|(R^n - \partial^* S) = 0$  and  $|\nabla \chi_S|(E) = H_{n-1}(E)$  for each  $|\nabla \chi_S|$ -measurable subset  $E$  of  $\partial^* S$ . Furthermore let  $\gamma u \in L^1(\partial\Omega)$  be the trace of  $u \in BV(\Omega)$ . Then [4; Theorem 6.6.2] implies that  $\gamma \chi_S = \chi_{\partial^* S \cap \partial\Omega}$   $H_{n-1}$ -a.e. on  $\partial\Omega$ . Accordingly, replacing  $ds$  by  $H_{n-1}$  and  $\partial S$  by  $\partial^* S$ , we can define the cut capacity as follows:

$$C(S) = \int_{\Omega \cap \partial^* S} \beta(\nu^S(x), x) dH_{n-1},$$

where  $\beta(\cdot, x)$  is the support functional of  $\Gamma(x)$  as defined in §1. Let  $\nabla u / |\nabla u|$  be the Radon-Nikodym derivative of  $\nabla u$  with respect to  $|\nabla u|$  and set

$$\psi(u) = \int_{\Omega} \beta(\nabla u / |\nabla u|, x) d|\nabla u|(x)$$

for  $u \in BV(\Omega)$ . Then  $C(S) = \psi(\chi_S)$ . Since  $\beta$  is continuous and nonnegative by (H1) and (H2),  $C(S)$  is finite. We set

$$\lambda(S) = \int_{\partial\Omega \cap \partial^* S} \lambda dH_{n-1}, \quad \mu(S) = \int_{\partial\Omega \cap \partial^* S} \mu dH_{n-1}, \quad F(S) = \int_S F dx.$$

for convenience sake, and consider the condition

$$(C) \quad C(S) \geq \lambda(S) - F(S) \text{ and } C(S) \geq -\mu(\Omega - S) + F(\Omega - S) \\ \text{hold for all } S \in Q.$$

Now we can state a continuous version of Gale's feasibility theorem.

**THEOREM 2.1.** *Assume that (H1) and (H2) hold. If (P) has a solution, then condition (C) holds. Conversely if  $\cup_{x \in \Omega} \Gamma(x)$  is bounded and condition (C) holds, then (P) has a solution.*

To prove this theorem, we need some lemmas. First applying an isoperimetric inequality due to [4] we have

**LEMMA 2.2.** *There is  $\sigma_0 \in L^\infty(\Omega; R^n)$  such that  $\operatorname{div} \sigma_0 = F$  a.e. on  $\Omega$ .*

**PROOF:** First assume that  $\int_\Omega F dx = 0$ . We use a max-flow min-cut theorem of Strang's type (1983):

$$\sup\{t \geq 0 \mid \operatorname{div} \sigma = -tF \text{ a.e. on } \Omega, \sigma \cdot \nu = 0 \text{ } H_{n-1}\text{-a.e. on } \partial\Omega \\ \text{for some } \sigma \in L^\infty(\Omega; R^n) \text{ with } \|\sigma\|_\infty \leq 1\} \\ = \inf\{H_{n-1}(\Omega \cap \partial^* S) / \int_S F dx \mid \int_S F dx > 0, S \subset \Omega, \chi_S \in BV(\Omega)\}.$$

(The proof is in [6].) To prove the existence of  $\sigma_0$ , it is sufficient to show that the supremum is positive. We can prove that the infimum is positive as follows. According to [4; p.303] there is a positive constant  $k$  such that  $\min(m_n(S), m_n(\Omega - S)) \leq k H_{n-1}(\Omega \cap \partial^* S)^{n/(n-1)}$ , where  $m_n$  denotes the Lebesgue measure on  $R^n$ . Since

$$\int_S F dx \leq \left(\int_S 1 dx\right)^{(n-1)/n} \cdot \left(\int_S |F|^n dx\right)^{1/n} \leq \|F\|_n (m_n(S))^{(n-1)/n}$$

and

$$\int_S F dx = \int_{\Omega-S} -F dx \leq \left(\int_{\Omega-S} 1 dx\right)^{(n-1)/n} \cdot \left(\int_{\Omega-S} |F|^n dx\right)^{1/n} \\ \leq \|F\|_n (m_n(\Omega - S))^{(n-1)/n},$$

we can conclude that

$$\int_S F dx \leq k_1 H_{n-1}(\Omega \cap \partial^* S)$$

with  $k_1 = \|F\|_n k^{(n-1)/n}$  for all  $S \in Q$ . It follows that the infimum is not less than  $1/k_1$ .

Finally in case of  $\int_\Omega F dx \neq 0$ , consider  $\sigma_1$  such that  $\operatorname{div} \sigma_1$  equals constantly  $\int_\Omega F dx$ ,  $\sigma_2$  such that  $\operatorname{div} \sigma_2 = F - \int_\Omega F dx$  and set  $\sigma_0 = \sigma_1 + \sigma_2$ . Then  $\operatorname{div} \sigma_0 = F$ . This completes the proof.

From now on we fix  $\sigma_0$  in Lemma 2.2. For  $\sigma \in L^\infty(\Omega; R^n)$  such that  $\operatorname{div} \sigma \in L^n(\Omega)$  and  $u \in BV(\Omega)$ , according to [2] we can define the distribution  $(\sigma \nabla u)$  by

$$(\sigma \nabla u)(\varphi) = - \int_\Omega u \nabla \varphi \cdot \sigma dx - \int_\Omega u \varphi \operatorname{div} \sigma dx$$

for  $\varphi \in C_0^\infty(\Omega)$ . Since  $BV(\Omega) \subset L^{n/(n-1)}(\Omega)$ , each integral in the definition is finite. Furthermore it is known that  $(\sigma \nabla u)$  is regarded as a bounded measure and that

$$(\sigma \nabla u)(\Omega) + \int_\Omega u \operatorname{div} \sigma dx = \int_{\partial\Omega} \gamma u \sigma \cdot \nu dH_{n-1}$$

holds. This is Green's formula due to Kohn and Temam [2; Proposition 1.1]. (See also [6; Theorem 2.3].) Using this formula, we can prove

LEMMA 2.3. *If (P) has a solution, then (C) holds.*

PROOF: Let  $\sigma$  be a solution of (P). Then by Green's formula stated above,

$$\begin{aligned} C(S) &\geq (\sigma \nabla \chi_S)(\Omega) = \int_{\partial\Omega \cap \partial^* S} \sigma \cdot \nu dH_{n-1} - \int_S \operatorname{div} \sigma dx \\ &\geq \lambda(S) - F(S). \end{aligned}$$

Another inequality in (C) can be similarly proved.

To prove the converse, we follow the idea in [5] and [8]. Let us consider the Sobolev space

$$W^{1,1}(\Omega) = \{u \in L^1(\Omega) \mid \nabla u \in L^1(\Omega; R^n)\},$$

which is a linear subspace of  $BV(\Omega)$ . We set

$$U = L^1(\Omega; R^n) \times L^1(\partial\Omega) \text{ and } V = \{(\nabla u, \gamma u) \mid u \in W^{1,1}(\Omega)\}.$$

Since  $\gamma u \in L^1(\partial\Omega)$  for  $u \in W^{1,1}(\Omega)$ ,  $V$  is a linear subspace of  $U$ . Let  $u^+ = \max(u, 0)$  and  $u^- = -\min(u, 0)$ . Note that  $u^+, u^- \in W^{1,1}(\Omega)$ . We define a functional  $\Phi$  on  $V$  by

$$\begin{aligned}\Phi(\nabla u, \gamma u) &= \int_{\Omega} \sigma_0 \cdot \nabla u dx - \int_{\partial\Omega} \sigma_0 \cdot \nu \gamma u dH_{n-1} \\ &\quad + \int_{\partial\Omega} \lambda \gamma u^+ dH_{n-1} - \int_{\partial\Omega} \mu \gamma u^- dH_{n-1}\end{aligned}$$

and set

$$K = \{\sigma \in L^\infty(\Omega; R^n) \mid \sigma(x) \in \Gamma(x) \text{ for a.e. } x \in \Omega\}.$$

For  $v \in L^1(\Omega; R^n)$ , we define a functional  $\rho$  on  $U$  by

$$\rho(v, \alpha) = \int_{\Omega} \beta(v(x), x) dx = \sup_{\phi \in K} \int_{\Omega} v \cdot \phi dx$$

for  $(v, \alpha) \in U$ . The last equality follows from a measurable selection theorem. (Cf. Castaing and Valadier (1977).) Since  $\rho(v, \alpha)$  is independent of  $\alpha$ , it is sometimes denoted by  $\rho(v)$ . We note that  $\psi(u) = \rho(\nabla u)$  for all  $u \in W^{1,1}(\Omega)$ . The inequality  $\lambda \leq \mu$  implies the next lemma.

**LEMMA 2.4.**  *$\Phi$  is superlinear on  $V$ , that is, concave and positively homogeneous, and  $\rho$  is sublinear on  $U$ , that is,  $-\rho$  is superlinear. Furthermore  $\rho$  is continuous at the origin of  $U$  if  $\cup_{x \in \Omega} \Gamma(x)$  is bounded.*

Condition (C) can be replaced by an inequality with  $\Phi$  and  $\rho$ .

**LEMMA 2.5.** *If (C) holds, then  $\Phi \leq \rho$  on  $V$ .*

**PROOF:** We use equalities of coarea formula type which are stated in [6]: Let  $u \in W^{1,1}(\Omega)$ . Set  $N_t = \{x \in \Omega \mid u(x) \geq t\}$  and  $M_t = \Omega - N_t$  for any real number  $t$ . Then  $N_t, M_t \in Q$  for a.e.  $t$  and

$$\psi(u) = \int_{-\infty}^{\infty} \psi(\chi_{N_t}) dt.$$

Furthermore by [6; Lemma 4.6]

$$\begin{aligned}\int_{\Omega} F u dx &= \int_0^\infty \left( \int_{\Omega} F \chi_{N_t} dx - \int_{\Omega} F \chi_{M_t} dx \right) dt, \\ \int_{\partial\Omega} \lambda \gamma u^+ dH_{n-1} &= \int_0^\infty \int_{\partial\Omega} \lambda \gamma \chi_{N_t} dH_{n-1} dt, \\ \int_{\partial\Omega} \mu \gamma u^- dH_{n-1} &= \int_0^\infty \int_{\partial\Omega} \mu \gamma \chi_{M_t} dH_{n-1} dt.\end{aligned}$$

It follows from these equalities and (C) that

$$\begin{aligned}
\rho(\nabla u) &= \psi(u) = \int_{-\infty}^{\infty} \psi(\chi_{N_t}) dt = \int_0^{\infty} \psi(\chi_{N_t}) dt + \int_0^{\infty} \psi(\chi_{\Omega - M_{-t}}) dt \\
&= \int_0^{\infty} C(N_t) dt + \int_0^{\infty} C(\Omega - M_{-t}) dt \\
&= \int_0^{\infty} (\lambda(N_t) - F(N_t)) dt + \int_0^{\infty} (-\mu(M_{-t}) + F(M_{-t})) dt \\
&\geq \int_0^{\infty} \left( \int_{\partial\Omega} \lambda \gamma \chi_{N_t} dH_{n-1} - \int_{\Omega} F \chi_{N_t} dx \right) dt \\
&\quad + \int_0^{\infty} \left( - \int_{\partial\Omega} \mu \gamma \chi_{M_{-t}} dH_{n-1} + \int_{\Omega} F \chi_{M_{-t}} dx \right) dt \\
&= \int_{\partial\Omega} \lambda \gamma u^+ dH_{n-1} - \int_{\partial\Omega} \mu \gamma u^- dH_{n-1} - \int_{\Omega} u \operatorname{div} \sigma_0 dx \\
&= \int_{\partial\Omega} \lambda \gamma u^+ dH_{n-1} - \int_{\partial\Omega} \mu \gamma u^- dH_{n-1} \\
&\quad - \int_{\partial\Omega} \sigma_0 \cdot \nu \gamma u H_{n-1} + \int_{\Omega} \sigma_0 \cdot \nabla u dx \\
&\geq \Phi(\nabla u, \gamma u).
\end{aligned}$$

Here we have used Green's formula in the last equality. This completes the proof.

By Lemma 2.5 and a version of Hahn-Banach theorem ([3; Corollary 2.2 in p.114]), there is a linear functional  $\xi$  on  $U$  satisfying  $\Phi \leq \xi$  on  $V$  and  $\xi \leq \rho$  on  $U$ . The next lemma is directly proved.

**LEMMA 2.6.** *If  $\cup_{x \in \Omega} \Gamma(x)$  is bounded, then  $\xi$  is continuous on  $U$  with respect to the canonical norm topology.*

By Lemma 2.6, there is  $\sigma \in L^\infty(\Omega; R^n)$  and  $\eta \in L^\infty(\partial\Omega)$  such that

$$\xi(v, \alpha) = \int_{\Omega} \sigma \cdot v dx + \int_{\partial\Omega} \eta \alpha dH_{n-1}$$

for all  $(v, \alpha) \in U$ . However, from the inequality  $\xi(v, \alpha) \leq \rho(v)$  for all  $\alpha \in L^\infty(\partial\Omega)$ ,  $\eta$  must be 0.



LEMMA 2.7. Assume that  $\cup_{x \in \Omega} \Gamma(x)$  is bounded. Then the vector field  $\sigma$  obtained above is a solution to (P).

PROOF: We set  $\Omega_0 = \{x \in \Omega \mid 0 \notin \Gamma(x) - \sigma(x)\}$ . Then  $\Omega_0$  is a measurable set. Assume that the measure of  $\Omega_0$  is positive. Since  $\hat{K} = \{\phi \in L^\infty(\Omega; R^n) \mid \phi(x) \in \Gamma(x) - \sigma(x)\}$  is a weakly\* closed convex set and does not contain 0, there is  $\varphi \in L^1(\Omega; R^n)$  such that  $\sup_{\phi \in \hat{K}} \int_{\Omega} \varphi \cdot \phi dx < 0$ . Therefore

$$\rho(\varphi) = \sup_{\phi \in \hat{K}} \int_{\Omega} \varphi \cdot (\phi + \sigma) dx < \int_{\Omega} \varphi \cdot \sigma dx = \xi(\varphi, 0).$$

This is a contradiction since  $\xi \leq \rho$  on  $U$ . Thus  $\sigma(x) \in \Gamma(x)$  for almost all  $x \in \Omega$ .

Next we prove  $\operatorname{div} \sigma = F$ . If  $u \in C_0^\infty(\Omega)$ , then  $\gamma u = 0$  so that

$$\Phi(\nabla u, \gamma u) = \int_{\Omega} \sigma_0 \cdot \nabla u dx \leq \xi(\nabla u, 0) = \int_{\Omega} \sigma \cdot \nabla u dx.$$

It follows that

$$\int_{\Omega} \sigma_0 \cdot \nabla u dx = \int_{\Omega} \sigma \cdot \nabla u dx$$

for all  $u \in C_0^\infty(\Omega)$ . This implies that  $\operatorname{div} \sigma = \operatorname{div} \sigma_0 = F$  in a distribution sense.

Finally we prove that  $\lambda \leq \sigma \cdot \nu \leq \mu$   $H_{n-1}$ -a.e. on  $\partial\Omega$ . Since  $\operatorname{div} \sigma = F \in L^n(\Omega)$ ,  $\sigma \cdot \nu$  is defined as a function in  $L^\infty(\partial\Omega)$  and the inequality  $\Phi(\nabla u, \gamma u) \leq \int_{\Omega} \sigma \cdot \nabla u dx$  implies that

$$\int_{\partial\Omega} \lambda \gamma u^+ - \mu \gamma u^- dH_{n-1} \leq \int_{\partial\Omega} \gamma u \sigma \cdot \nu dH_{n-1}.$$

For any  $\alpha \in L^1(\partial\Omega)$ , there is  $u \in W^{1,1}(\Omega)$  such that  $\alpha = \gamma u$  by Gagliardo (1957). Thus for any nonnegative function  $\alpha \in L^1(\partial\Omega)$ , we have

$$\begin{aligned} \int_{\partial\Omega} \lambda \alpha dx &\leq \int_{\partial\Omega} \sigma \cdot \nu \alpha dH_{n-1}, \\ - \int_{\partial\Omega} \mu \alpha dx &\leq - \int_{\partial\Omega} \sigma \cdot \nu \alpha dH_{n-1}. \end{aligned}$$

Accordingly,  $\lambda \leq \sigma \cdot \nu \leq \mu$   $H_{n-1}$ -a.e. on  $\partial\Omega$ . This completes the proof.

PROOF OF THEOREM 2.1: The first statement follows from Lemma 2.3 and the second statement follows from Lemma 2.7.

### 3. Supply - Demand theorem

Let  $A, B$  be disjoint Borel subsets of  $\partial\Omega$  and  $a, b$  be Borel measurable functions on  $A, B$  respectively. Then (SD) in §1 should be written in the following concrete form:

$$\begin{aligned}
 \text{(SD)} \quad & \text{Find } \sigma \in L(\Omega; R^n) \\
 & \text{such that } \sigma(x) \in \Gamma(x) \text{ for a.e. } x \in \Omega, \\
 & \operatorname{div} \sigma = 0 \text{ a.e. on } \Omega, \\
 & \sigma \cdot \nu = 0 \text{ } H_{n-1}\text{-a.e. on } \partial\Omega - (A \cup B), \\
 & -\sigma \cdot \nu \leq a \text{ } H_{n-1}\text{-a.e. on } A, \\
 & \sigma \cdot \nu \geq b \text{ } H_{n-1}\text{-a.e. on } B.
 \end{aligned}$$

By setting  $\lambda = -a$  on  $A$ ,  $\lambda = b$  on  $B$ ,  $\lambda = 0$  elsewhere on  $\partial\Omega$  and  $\mu = \max(\lambda, 0)$ , Theorem 2.1 implies

**THEOREM 3.1.** *Assume that (H1), (H2) hold and that  $\cup_{x \in \Omega} \Gamma(x)$  is bounded. Then (SD) has a solution if and only if*

$$\text{(G)} \quad C(S) \geq \int_{B \cap \partial^* S} b dH_{n-1} - \int_{A \cap \partial^* S} a dH_{n-1} \text{ for all } S \in Q.$$

Finally we refer to a relation between (SD) and a max-flow problem of Strang's type (MFS) which has been used in the proof of Lemma 2.2 with the boundary condition  $\sigma \cdot \nu = 0$ . Now let  $f$  be an arbitrary function in  $L^\infty(\partial\Omega)$  which satisfies the conservation law  $\int_{\partial\Omega} f dH_{n-1} = 0$ . Then for  $(\Omega, \Gamma, f)$ , (MFS) with  $F = 0$  is stated as follows:

$$\begin{aligned}
 \text{(MFS)} \quad & \text{Maximize } \lambda \\
 & \text{subject to } (\lambda, \sigma) \in R \times L^\infty(\Omega; R^n), \\
 & \sigma(x) \in \Gamma(x) \text{ a.e. } x \in \Omega, \\
 & \operatorname{div} \sigma = 0 \text{ a.e. on } \Omega, \sigma \cdot \nu = \lambda f \text{ a.e. on } \partial\Omega,
 \end{aligned}$$

and the corresponding min-cut problem (MCS) is

$$\begin{aligned}
 \text{(MCS)} \quad & \text{Minimize } C(S)/L(S) \\
 & \text{subject to } S \subset \Omega, \chi_S \in BV(\Omega), L(S) > 0,
 \end{aligned}$$

where  $L(S) = \int_{\partial\Omega \cap \partial^* S} f dH_{n-1}$ . Then we have

PROPOSITION 3.2. Assume that (H1) and (H2) hold.

(1) Assume that (G) implies the existence of solutions to (SD) for any disjoint Borel subsets  $A, B$  of  $\partial\Omega$  and  $a \in L^\infty(A), b \in L^\infty(B)$ . Then  $MFS = MCS$  and (MFS) has an optimal solution for any  $f \in L^\infty(\partial\Omega)$  satisfying the conservation law.

(2) Conversely if  $MFS = MCS$  and (MFS) has an optimal solution for any  $f \in L^\infty(\partial\Omega)$  satisfying the conservation law, then (G) implies the existence of solutions to (SD) for any disjoint Borel subsets  $A, B$  of  $\partial\Omega$  and  $a \in L^\infty(A), b \in L^\infty(B)$  such that  $\int_A a dH_{n-1} = \int_B b dH_{n-1}$ .

It is known that there is an example with  $MFS < MCS$  if  $\Gamma$  is unbounded. (See [7].) Thus Proposition 3.2 (1) shows that there is an example of (SD) such that  $\cup_{x \in \Omega} \Gamma(x)$  is bounded, condition (G) is satisfied and (SD) has no solution.

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